CLAIMS

1. A method for analyzing the performance of a plurality of investments, the method comprising:

using a data source from which can be derived the percentage increase or decrease in the value of each investment during each of consecutive reporting periods within a given time frame;

calculating values of an investment performance measurement for a plurality of overlapping holding periods within the time frame, respectively;

using the resulting values to judge the desirability of each investment.

2. The method of claim 1, wherein the investments are each a tradable asset or a portfolio of tradable assets or a non-tradable index or benchmark.

3. The method of claim 1, wherein each reporting period is of the same standard length of time.

4. The method of claim 1, wherein the investment performance measurement includes any quantitative measurement of the absolute performance of a single investment or any quantitative measurement of its performance relative to that of another investment.

5. The method of claim 1, wherein each holding period is a period of time spanned by any combination of consecutive, contiguous reporting periods, such that the length of a holding period is a multiple of the standard length of the reporting period.

6. The method of claim 1, wherein the method includes, for each investment, calculating a weighted average of the values of the investment performance measurement and comparing the respective weighted averages of the investments.

7. The method of claim 6, wherein the weighting factor to be applied to the value in respect of each holding period may be selected by a user, but, in the absence of such determination, by default shall be based on the length of the holding period associated with each performance measurement value.

8. The method of claim 1 wherein the method includes:

calculating a weighted average of the correlation between each pair of investments for a plurality of holding periods;

performing a mathematical conversion on the weighted average of correlation values such that these values are mapped into a range of positive values in which a higher positive value reflects a greater degree of negative correlation between the investments.; and

using such converted or mapped values to partition the investments into groups such that the investments in each group are more highly correlated with each other than with those in any other group.

9. The method of claim 1, wherein the method includes calculating the percentage of all holding periods in which the performance measurement for an investment was more desirable than a fixed reference value or that of another investment.

10. The method of claim 1, wherein the method includes:

calculating values of a plurality of performance measurements for the plurality of holding periods for each investment;

calculating a weighted average of the values of the performance measurements;

calculating in respect of each weighted average its normalized value, which is the number of standard deviations such weighted average lies above or below the mean of all weighted averages, for each performance measurement for the investments;

for each performance measurement, calculating a weighted average of the normalized values for each investment; and

performing a mathematical conversion on the resulting weighted averages such that the highest resulting weighted average is mapped to one-hundred percent, the lowest is mapped to zero percent and all other values are mapped within this range accordingly.

11. The method of claim 10, wherein the weighting factor to be applied to each normalized value may be selected by the user but, in the absence of such determination, by default shall equal a fraction, the numerator of which equals the number of normalized values being averaged and the denominator of which equals one hundred.

12. The method of claim 10, wherein the method includes, in respect of any performance measurement value where a lower value is more desirable, multiplying the corresponding stored normalized value by a factor of negative one prior to calculating a weighted average of the normalized values.

13. The method of claim 1, wherein the method includes storing the values of the performance measurement for each of the investments in a database prior to using the values to judge the desirability of each investment.

14. The method of claim 6, wherein the method includes storing the weighted averages for each of the investments in a database prior to using the values to judge the desirability of each investment.

15. The method of claim 1, wherein the method includes:

calculating values of a plurality of performance measurements for the plurality of holding periods for each investment;

for each investment, calculating a percentage outperformance value, which is the percentage of all the holding periods in which each performance measurement was more desirable than either a fixed reference value or that of another investment;

calculating a normalized value for each percentage outperformance value, wherein the normalized value is the number of standard deviations such percentage outperformance lies above or below the mean of all outperformance values, for each of the investments;

for each performance measurement, calculating a weighted average of the normalized values for each investment; and

performing a mathematical conversion on the resulting weighted averages such that the highest resulting weighted average is mapped to one-hundred percent, the lowest is mapped to zero percent and all other values are mapped within this range accordingly.

16. The method of claim 15, wherein the weighting factor to be applied to each normalized value may be selected by the user but, in the absence of such determination, by default shall equal a fraction, the numerator of which equals the number of performance measurements being averaged and the denominator of which equals one hundred.

17. The method of claim 15, wherein the method includes, in respect of any performance measurement value where a lower value is more desirable, multiplying the corresponding normalized value by a factor of negative one prior to calculating a weighted average of the normalized values.

18. The method according to claim 1, wherein the method includes making an investment decision based on the results of the analysis.

19. The method according to claim 1, wherein the method includes calculating a probability of loss value by counting the number of the holding periods for which the return was negative and dividing the total by the number of the holding periods.

20. The method according to claim 1, wherein the method includes calculating the percentage of a designated set of holding periods in which the value of a designated performance measurement for one investment is more desirable than a designated fixed value or than the value of the same performance measurement for another investment